

We Claim:

1. A method for generating at least one sequence of random numbers of $1/f$ noise, which comprises the steps of:

determining a desired spectral value β ;

determining a number of the random numbers of the $1/f$ noise to be generated;

determining an intensity constant const ;

setting a starting value for a running variable n ;

performing a loop-type repetition until a desired number of elements $y(n)$ of a vector \underline{y} of length n is calculated from $1/f$ -distributed random numbers, by the steps of:

increasing a current value of the running variable n by 1;

setting a simulation time step $[t_{n-1}; t_n]$;

determining elements \underline{C}_{ij} of a covariance matrix \underline{C} of dimension $(n \times n)$ according to:

$$\underline{C}_{ij} := \text{const} \cdot \left(-|t_j - t_i|^{\beta+1} + |t_{j-1} - t_i|^{\beta+1} + |t_j - t_{i-1}|^{\beta+1} - |t_{j-1} - t_{i-1}|^{\beta+1} \right) \\ i, j = 1, \dots, n$$

determining an inverted covariance matrix \underline{C}^{-1} by inverting the covariance matrix \underline{C} ;

determining a variable σ in accordance with

$$\sigma = \text{sqrt}(1 / e(n, n)),$$

where sqrt denotes a square root function, and $e(n, n)$ denotes an element of the inverted covariance matrix \underline{C}^{-1} indexed by (n, n) ;

determining a $(0, 1)$ -normally distributed random number which forms an n th component of a vector \underline{x} of length n ;

forming a variable μ from first $(n-1)$ components of an n th row of the inverted covariance matrix \underline{C}^{-1} and $(n-1)$ elements of the vector \underline{y} calculated for a preceding $(n-1)$ simulation time step, according to:

$$\mu := - \frac{y_{(n-1)}^T \cdot \underline{C}_{\bullet, n}^{-1}}{\underline{C}_{n, n}^{-1}}$$

where $y_{(n-1)}$ denotes first $(n-1)$ elements of the vector \underline{y} ,

$\underline{C}_{\bullet, n}^{-1}$ denotes the first $(n-1)$ components of the n th row of

the inverted covariance matrix \underline{C}^{-1} , and $\underline{C}_{n, n}^{-1}$ denotes a

component of the inverted covariance matrix \underline{C}^{-1} indexed by (n,n) ; and

calculating an element $y(n)$ of the vector \underline{y} of length n from the $1/f$ -distributed random numbers, according to:

$$y(n) = x(n) * \sigma + \mu.$$

2. A method for generating at least one sequence of random numbers of $1/f$ noise, which comprises the steps of:

determining a desired spectral value β ;

determining a number of the random numbers of the $1/f$ noise to be generated;

determining an intensity constant $const$;

setting a starting value for a running variable n ;

calculating q sequences of the random numbers of the $1/f$ noise simultaneously, by performing loop-type repetitions until a desired number of elements $y_{k,n}$ of a vector \underline{y} of length n is calculated from $1/f$ -distributed random numbers, by the steps of:

increasing a current value of the running variable n by
1;

setting a simulation time step $[t_{n-1}; t_n]$;

determining elements \underline{C}_{ij} of a covariance matrix \underline{C} of
dimension $(n \times n)$ according to:

$$\underline{C}_{ij} := \text{const} \cdot \left(-|t_j - t_i|^{\beta+1} + |t_{j-1} - t_i|^{\beta+1} + |t_j - t_{i-1}|^{\beta+1} - |t_{j-1} - t_{i-1}|^{\beta+1} \right) \\ i, j = 1, \dots, n$$

determining an inverted covariance matrix \underline{C}^{-1} by inverting
the covariance matrix \underline{C} ;

determining a variable σ in accordance with

$$\sigma = \text{sqrt}(1 / e(n, n)),$$

where sqrt denotes a square root function, and $e(n, n)$
denotes an element of the inverted covariance matrix \underline{C}^{-1}
indexed by (n, n) ;

determining a quantity q of $(0, 1)$ -normally distributed
random numbers $x_{k,n}$ which form a respective last component
of vectors \underline{x}_k of length n , where $k = 1, \dots, q$,

forming q variables μ_k according to:

$$\mu_k := - \frac{y_{(n-1),k}^T \cdot \underline{\underline{C}}_{*,n}^{-1}}{\underline{\underline{C}}_{n,n}^{-1}}$$

where $y_{(n-1),k}$ denotes first $(n-1)$ components of the vectors \underline{y}_k that were calculated for a preceding simulation time step, $\underline{\underline{C}}_{*,n}^{-1}$ denotes the first $(n-1)$ components of the n th row of the inverted covariance matrix $\underline{\underline{C}}^{-1}$, and $\underline{\underline{C}}_{n,n}^{-1}$ denotes the element of the inverted covariance matrix $\underline{\underline{C}}^{-1}$ indexed by (n,n) , where $k = 1, \dots, q$; and

calculating q elements $y_{k,n}$ which form a respective n th component of the vector \underline{y}_k of length n from $1/f$ -distributed random numbers, according to:

$$y_{k,n} = x_{k,n} * \sigma + \mu_k,$$

where $k = 1, \dots, q$.

3. A method for simulating a technical system subject to $1/f$ noise, which comprises the steps of:

determining random numbers according to claim 1; and

using the random numbers for modeling variables present on input channels of the technical system.

4. A method for simulating a technical system subject to $1/f$ noise, which comprises the steps of:

determining random numbers according to claim 2; and

using the random numbers for modeling variables present on input channels of the technical system.

5. A computer program, comprising:

computer-executable instructions for carrying out the method according to claim 1 for determining the sequences of random numbers of the $1/f$ noise.

6. A computer program, comprising:

computer-executable instructions for carrying out the method according to claim 2 for determining the sequences of random numbers of the $1/f$ noise.

7. A computer-readable data medium having the computer-executable instructions according to claim 5.

8. A computer-readable data medium having the computer-executable instructions according to claim 6.

9. A downloading method, which comprises the step of:

downloading the computer program according to claim 5 from an electronic data network onto a computer connected to the electronic data network.

10. The method according to claim 10, which further comprises using the Internet as the electronic data network.

11. A downloading method, which comprises the step of:

downloading the computer program according to claim 6 from an electronic data network onto a computer connected to the electronic data network.

12. The method according to claim 11, which further comprises using the Internet as the electronic data network.

13. A computer system, comprising:

means for executing the method for determining the sequences of random numbers of the $1/f$ noise according to claim 1.

14. A computer system, comprising:

means for executing the method for determining the sequences of random numbers of the $1/f$ noise according to claim 2.

15. A computer system, comprising:

means for executing the method for determining the sequences of random numbers of the $1/f$ noise according to claim 3.

16. A computer system, comprising:

means for executing the method for determining the sequences of random numbers of the $1/f$ noise according to claim 4.

17. A method for simulating a technical system subject to $1/f$ noise, which comprises the steps of:

determining random numbers according to claim 1; and

using the random numbers for fixing variables present on input channels of the technical system.

18. A method for simulating a technical system subject to $1/f$ noise, which comprises the steps of:

determining random numbers according to claim 1; and

using the random numbers for fixing variables present on input channels of the technical system.